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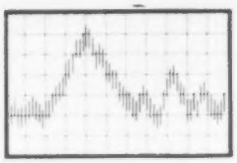

# OPEN INTEREST REPORT

OCTOBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | OCTOBER 1986 | OCTOBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 33,078 | 34,561 | 4.48% |
| Corn | 158,429 | 135,943 | -14.19% |
| Oats | 3,783 | 6,084 | 60.82% |
| Soybeans | 85,292 | 97,152 | 13.91% |
| Soybean Oil | 66,372 | 69,040 | 4.02% |
| Soybean Meal | 56,566 | 63,850 | 12.88% |
| Silver (1,000 oz) | 13,035 | 13,062 | 0.21% |
| Gold(kilo) | 1,584 | 1,231 | -22.29% |
| Silver (5,000 oz) | | 422 | |
| Gold (1,000 oz) | | 961 | |
| GNMA Mrtges, CDR | 1,374 | 1,132 | -17.61% |
| Corporate Bond Index | | 308 | |
| T-Bonds | 232,370 | 366,522 | 57.73% |
| T-Notes (6 1/2-10 year) | 61,597 | 82,598 | 34.09% |
| MMI Maxi | 7,558 | 4,244 | -43.85% |
| Municipal Bond Institutional Index | 8,307 | 15,554 | 87.24% |
| CHICAGO BD OF TRADE | 729,345 | 892,664 | 2 |
| Wheat | 14,149 | 20,758 | 46.71% |
| Value Line Index | 6,625 | 3,701 | -44.14% |
| Mini Value Line | 104 | 100 | -3.85% |
| KANSAS CITY BD OF TRADE | 20,878 | 24,559 | 17.63% |
| Coffee "C" | 18,769 | 24,179 | 28.82% |
| Sugar #11 | 84,290 | 95,197 | 12.94% |
| Sugar #14 | 5,993 | 6,286 | 4.89% |
| White Sugar | | 429 | |
| Cocoa (10 M tons) | 25,189 | 32,042 | 27.21% |
| CPI-W | 61 | 1 | -98.36% |
| COFFEE SUGAR & COCOA | 134,302 | 158,134 | 17.75% |

| | OCTOBER 1986 | OCTOBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 8,665 | 6,648 | -23.28% |
| Corn (1,000 bu) | 8,806 | 9,679 | 9.91% |
| Oats (1,000 bu) | 67 | 233 | 247.76% |
| Soybeans (1,000 bu) | 10,955 | 4,889 | -55.37% |
| Soybean Meal Old | 25 | 0 | -100.00% |
| Soybean Meal New | 267 | 281 | 5.24% |
| Live Cattle (20,000#) | 488 | 620 | 27.05% |
| Live Hogs (15,000#) | 3,598 | 1,006 | -72.04% |
| New York Silver | 286 | 308 | 7.69% |
| New York Gold | 370 | 316 | -14.59% |
| Platinum | 155 | 62 | -60.00% |
| Copper | 6 | 0 | -100.00% |
| New Copper | 131 | 0 | -100.00% |
| T-Bonds ($50,000) | 1,863 | 6,173 | 231.35% |
| T-Bills ($500,000) | 579 | 76 | -86.87% |
| British Pound | 195 | 127 | -34.87% |
| Swiss Franc | 686 | 296 | -56.85% |
| Deutschemark | 435 | 344 | -20.92% |
| Japanese Yen | 348 | 161 | -53.74% |
| Canadian Dollar | 51 | 43 | -15.69% |
| MIDAMERICA COMMODITY EX | 37,976 | 31,262 | -17.68% |
| Live Hogs (30,000#) | 27,447 | 24,111 | -12.15% |
| Pork Bellies (38,000#) | 9,432 | 9,593 | 1.71% |
| Live Cattle | 57,668 | 74,625 | 29.40% |
| Feeder Cattle | 9,277 | 22,276 | 140.12% |
| Lumber | 5,673 | 6,914 | 21.88% |
| T-Bills (90-day) | 37,027 | 27,189 | -26.57% |
| Domestic CD (90-day) | 22 | | -100.00% |
| Eurodollar (3-month) | 227,364 | 369,736 | 62.62% |
| European Currency Unit | 1,227 | | -100.00% |
| Gold | | 4,402 | |
| British Pound | 36,992 | 41,563 | 12.36% |
| Canadian Dollar | 12,377 | 19,138 | 54.63% |
| Deutschemark | 47,807 | 43,385 | -9.25% |
| Japanese Yen | 43,062 | 40,297 | 7.51% |
| Swiss Franc | 32,621 | 29,809 | -8.62% |
| French Franc | 182 | 797 | 337.91% |
| Australian Dollar | | 1,352 | |
| S&P 500 Index | 138,262 | 152,340 | 10.18% |
| CHICAGO MERCANTILE EX | 686,440 | 873,527 | 27.25% |

| | OCTOBER 1986 | OCTOBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,673 | 6,204 | 32.76% |
| White Wheat (5,000 bu) | 48 | 74 | 54.17% |
| High Fructose Corn Syrup | | 13 | |
| MINNEAPOLIS GRAIN EX | 4,721 | 6,291 | 33.26% |
| Copper | 70,396 | 49,383 | -29.85% |
| Silver (5,000 oz) | 89,998 | 82,890 | -7.90% |
| Gold (100 oz) | 146,778 | 133,422 | -9.10% |
| Aluminum | 948 | 441 | -53.48% |
| Moody's Index | | 870 | |
| COMMODITY EXCHANGE | 308,120 | 267,006 | -13.34% |
| Cotton #2 | 24,432 | 39,750 | 62.70% |
| Orange Jce, Fzn Conc | 8,774 | 8,097 | -7.72% |
| Propane | 1,107 | 70 | -93.68% |
| Dollar Index | 2,541 | 1,281 | -49.59% |
| European Currency Unit | 1,902 | 1,585 | -16.67% |
| Five Year Treasury Index | | 2,250 | |
| NEW YORK COTTON EXCHANGE | 38,756 | 53,033 | 36.84% |
| NYSE Composite Index | 18,816 | 9,431 | -49.88% |
| Cmdty Rsrch Bureau Index | 1,226 | 3,831 | 212.48% |
| Russell 2000 | | 401 | |
| Russell 3000 | | 1,112 | |
| NEW YORK FUTURES EX | 20,042 | 14,775 | -26.28% |
| Palladium | 6,946 | 7,271 | 4.68% |
| Platinum | 19,152 | 22,183 | 15.83% |
| No. 2 Heating Oil, NY | 82,224 | 70,432 | -14.34% |
| Unleaded Reg Gas. NY | 19,622 | 31,192 | 58.96% |
| Crude Oil | 114,505 | 156,013 | 36.25% |
| Propane | | 1,636 | |
| NEW YORK MERCANTILE EX | 242,449 | 288,727 | 19.09% |
| Rice, Rough New | 410 | 3,464 | 744.88% |
| CHICAGO RICE & COTTON EX | 410 | 3,464 | 7 |
| TOTAL | 2,223,439 | 2,613,442 | 17.54% |

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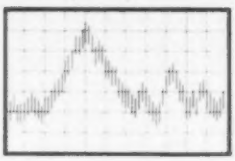

# OPEN INTEREST REPORT

NOVEMBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | NOVEMBER 1986 | NOVEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 28,704 | 29,924 | 4.25% |
| Corn | 135,473 | 134,570 | -0.67% |
| Oats | 5,047 | 5,622 | 11.39% |
| Soybeans | 81,736 | 124,224 | 51.98% |
| Soybean Oil | 72,037 | 80,398 | 11.61% |
| Soybean Meal | 57,794 | 82,040 | 41.95% |
| Silver (1,000 oz) | 14,427 | 11,185 | -22.47% |
| Gold(kilo) | 1,281 | 1,446 | 12.88% |
| Silver (5,000 oz) | | 434 | |
| Gold (1,000 oz) | | 887 | |
| GNMA Mrtges, CDR | 1,189 | 1,132 | -4.79% |
| Corporate Bond Index | | 533 | |
| T-Bonds | 229,245 | 296,439 | 29.31% |
| T-Notes (6 1/2-10 year) | 61,613 | 73,749 | 19.70% |
| MMI Maxi | 7,268 | 3,074 | -57.71% |
| Municipal Bond | 9,790 | 17,261 | 76.31% |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 705,604 | 862,918 | 22.29% |
| Wheat | 13,568 | 20,717 | 52.69% |
| Value Line Index | 6,543 | 2,851 | -56.43% |
| Mini Value Line | 226 | 107 | -52.65% |
| KANSAS CITY BD OF TRADE | 20,337 | 23,675 | 16.41% |
| Coffee "C" | 15,081 | 21,491 | 42.50% |
| Sugar #11 | 84,340 | 115,200 | 36.59% |
| Sugar #14 | 6,833 | 7,222 | 5.69% |
| White Sugar | | 447 | |
| Cocoa (10 M tons) | 22,577 | 27,643 | 22.44% |
| CPI-W | 58 | 1 | -98.28% |
| COFFEE SUGAR & COCOA | 128,889 | 172,004 | 33.45% |

| | NOVEMBER 1986 | NOVEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 9,754 | 1,526 | -84.36% |
| Corn (1,000 bu) | 5,017 | 11,806 | 135.32% |
| Oats (1,000 bu) | 67 | 190 | 183.58% |
| Soybeans (1,000 bu) | 9,186 | 6,180 | -32.72% |
| Soybean Meal Old | 28 | | -100.00% |
| Soybean Meal New | 342 | 292 | -14.62% |
| Live Cattle (20,000#) | 482 | 489 | 1.45% |
| Live Hogs (15,000#) | 3,320 | 956 | -71.20% |
| New York Silver | 276 | 263 | -4.71% |
| New York Gold | 375 | 265 | -29.33% |
| Platinum | 114 | 72 | -36.84% |
| Copper | 0 | | |
| New Copper | 13 | | -100.00% |
| T-Bonds ($50,000) | 1,710 | 4,823 | 182.05% |
| T-Bills ($500,000) | 623 | 396 | -36.44% |
| British Pound | 93 | 144 | 54.84% |
| Swiss Franc | 633 | 769 | 21.48% |
| Deutschemark | 558 | 456 | -18.28% |
| Japanese Yen | 374 | 296 | -20.86% |
| Canadian Dollar | 65 | 35 | -46.15% |
| MIDAMERICA COMMODITY EX | 33,030 | 28,958 | -12.33% |
| Live Hogs (30,000#) | 30,980 | 26,017 | -16.02% |
| Pork Bellies (38,000#) | 11,453 | 10,554 | -7.85% |
| Live Cattle | 64,658 | 75,523 | 16.80% |
| Feeder Cattle | 9,083 | 19,136 | 110.68% |
| Lumber | 5,646 | 6,229 | 10.33% |
| T-Bills (90-day) | 37,601 | 23,396 | -37.78% |
| Domestic CD (90-day) | 22 | | -100.00% |
| Eurodollar (3-month) | 234,299 | 354,329 | 51.23% |
| European Currency Unit | 611 | | -100.00% |
| Gold | | 749 | |
| British Pound | 34,127 | 46,132 | 35.18% |
| Canadian Dollar | 14,648 | 19,321 | 31.90% |
| Deutschemark | 58,346 | 59,808 | 2.51% |
| Japanese Yen | 41,052 | 60,299 | 46.88% |
| Swiss Franc | 34,495 | 40,772 | 18.20% |
| French Franc | 171 | 788 | 360.82% |
| Australian Dollar | | 1,388 | |
| S&P 500 Index | 144,347 | 139,887 | -3.09% |
| CHICAGO MERCANTILE EX | 721,539 | 884,328 | 22.56% |

| | NOVEMBER 1986 | NOVEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,437 | 5,756 | 29.73% |
| White Wheat (5,000 bu) | 48 | 54 | 12.50% |
| High Fructose Corn Syrup | | 13 | |
| MINNEAPOLIS GRAIN EX | 4,485 | 5,823 | 29.83% |
| Copper | 74,353 | 44,425 | -40.25% |
| Silver (5,000 oz) | 90,952 | 71,169 | -21.75% |
| Gold (100 oz) | 131,679 | 152,206 | 15.59% |
| Aluminum | 781 | 394 | -49.55% |
| Moody's Index | | 151 | |
| COMMODITY EXCHANGE | 297,765 | 268,345 | -9.88% |
| Cotton #2 | 20,534 | 34,600 | 68.50% |
| Orange Jce, Fzn Conc | 9,413 | 9,798 | 4.09% |
| Propane | 761 | 10 | -98.69% |
| Dollar Index | 2,258 | 5,972 | 164.48% |
| European Currency Unit | 2,015 | 1,914 | -5.01% |
| Five Year Treasury Index | | 6,618 | |
| NEW YORK COTTON EXCHANGE | 34,981 | 58,912 | 68.41% |
| NYSE Composite Index | 20,740 | 9,887 | -52.33% |
| Cmdty Rsrch Bureau Index | 1,825 | 4,403 | 141.26% |
| Russell 2000 | | 458 | |
| Russell 3000 | | 1,085 | |
| NEW YORK FUTURES EX | 22,565 | 15,833 | -29.83% |
| Palladium | 6,670 | 6,855 | 2.77% |
| Platinum | 18,204 | 20,141 | 10.64% |
| No. 2 Heating Oil, NY | 70,196 | 73,856 | 5.21% |
| Unleaded Reg Gas. NY | 17,568 | 35,262 | 100.72% |
| Crude Oil | 100,411 | 159,115 | 58.46% |
| Propane | | 1,789 | |
| NEW YORK MERCANTILE EX | 213,049 | 297,018 | 39.41% |
| Rice, Rough New | 255 | 2,157 | 745.88% |
| CHICAGO RICE & COTTON EX | 255 | 2,157 | 745.88% |
| TOTAL | 2,182,499 | 2,619,971 | 20.04% |

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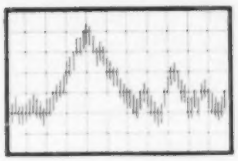

# OPEN INTEREST REPORT

DECEMBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | DECEMBER 1986 | DECEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 23,153 | 29,732 | 28.42% |
| Corn | 121,098 | 127,665 | 5.42% |
| Oats | 6,054 | 6,110 | 0.93% |
| Soybeans | 78,442 | 110,085 | 40.34% |
| Soybean Oil | 63,797 | 76,229 | 19.49% |
| Soybean Meal | 56,475 | 68,170 | 20.71% |
| Silver (1,000 oz) | 12,748 | 10,167 | -20.25% |
| Gold (kilo) | 1,513 | 989 | -34.63% |
| Silver (5,000 oz) | | 213 | |
| Gold (100 oz) | | 417 | |
| GNMA Mrtges, CDR | 1,182 | 0 | |
| Corporate Bond Index | | 24 | |
| T-Bonds | 229,286 | 262,326 | 14.41% |
| T-Notes (6 1/2-10 year) | 53,693 | 76,156 | 41.84% |
| MMI Maxi | 4,713 | 2,233 | -52.62% |
| Municipal Bond Institutional Index | 6,655 | 11,145 | 67.47% |
| CHICAGO BD OF TRADE | 658,809 | 781,661 | 18.65% |
| Wheat | 11,442 | 19,686 | 72.05% |
| Value Line Index | 8,735 | 1,524 | -82.55% |
| Mini Value Line | 150 | 93 | -38.00% |
| KANSAS CITY BD OF TRADE | 20,327 | 21,303 | 4.80% |
| Coffee "C" | 14,928 | 21,921 | 46.84% |
| Sugar #11 | 92,574 | 135,754 | 46.64% |
| Sugar #14 | 6,668 | 8,233 | 23.47% |
| White Sugar | | 452 | |
| Cocoa (10 M tons) | 26,109 | 26,978 | 3.33% |
| CPI-W | 57 | 1 | -98.25% |
| COFFEE SUGAR & COCOA | 140,336 | 193,339 | 37.77% |

| | DECEMBER 1986 | DECEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 6,087 | 2,113 | -65.29% |
| Corn (1,000 bu) | 11,140 | 4,428 | -60.25% |
| Oats (1,000 bu) | 78 | 54 | -30.77% |
| Soybeans (1,000 bu) | 5,513 | 5,020 | -8.94% |
| Soybean Meal Old | 11 | 0 | -100.00% |
| Soybean Meal New | 270 | 348 | 28.89% |
| Live Cattle (20,000#) | 560 | 519 | -7.32% |
| Live Hogs (15,000#) | 2,017 | 615 | -69.51% |
| New York Silver | 237 | 329 | 38.82% |
| New York Gold | 330 | 261 | -20.91% |
| Platinum | 131 | 68 | -48.09% |
| Copper | | | |
| New Copper | 4 | 0 | |
| T-Bonds ($50,000) | 1,773 | 4,775 | 169.32% |
| T-Bills ($500,000) | 463 | 254 | -45.14% |
| British Pound | 133 | 73 | -45.11% |
| Swiss Franc | 603 | 345 | -42.79% |
| Deutschemark | 490 | 330 | -32.65% |
| Japanese Yen | 307 | 196 | -36.16% |
| Canadian Dollar | 42 | 23 | -45.24% |
| MIDAMERICA COMMODITY EX | 30,189 | 19,751 | -34.58% |
| Live Hogs (30,000#) | 23,620 | 23,740 | 0.51% |
| Pork Bellies (38,000#) | 11,057 | 12,386 | 12.02% |
| Live Cattle | 56,421 | 71,804 | 27.26% |
| Feeder Cattle | 9,044 | 20,996 | 132.15% |
| Lumber | 5,844 | 6,151 | 5.25% |
| T-Bills (90-day) | 37,558 | 18,752 | -50.07% |
| Domestic CD (90-day) | 20 | | |
| Eurodollar (3-month) | 214,401 | 292,326 | 36.35% |
| European Currency Unit | 11 | 0 | |
| Gold | | 272 | |
| British Pound | 23,145 | 28,593 | 23.54% |
| Canadian Dollar | 14,937 | 14,908 | -0.19% |
| Deutschemark | 44,292 | 32,536 | -26.54% |
| Japanese Yen | 23,172 | 42,656 | 84.08% |
| Swiss Franc | 23,138 | 24,298 | 5.01% |
| French Franc | 92 | 109 | 18.48% |
| Australian Dollar | | 618 | |
| S&P 500 Index | 95,433 | 107,973 | 13.14% |
| CHICAGO MERCANTILE EX | 582,185 | 698,118 | 19.91% |

| | DECEMBER 1986 | DECEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 3,918 | 6,888 | 75.80% |
| White Wheat (5,000 bu) | 17 | 75 | 341.18% |
| High Fructose Corn Syrup | | 1 | |
| MINNEAPOLIS GRAIN EX | 3,935 | 6,964 | 76.98% |
| Copper | 77,988 | 41,206 | -47.16% |
| Silver (5,000 oz) | 89,822 | 74,233 | -17.36% |
| Gold (100 oz) | 140,744 | 150,106 | 6.65% |
| Aluminum | 977 | 270 | -72.36% |
| Moody's Index | | 1 | |
| COMMODITY EXCHANGE | 309,531 | 265,816 | -14.12% |
| Cotton #2 | 23,035 | 33,204 | 44.15% |
| Orange Jce, Fzn Conc | 11,290 | 10,563 | -6.44% |
| Propane | 525 | 0 | |
| Dollar Index | 1,853 | 5,638 | 204.26% |
| European Currency Unit | 1,486 | 1,214 | -18.30% |
| Five Year Treasury Index | | 2,590 | |
| NEW YORK COTTON EXCHANGE | 38,189 | 53,209 | 39.33% |
| NYSE Composite Index | 9,306 | 5,106 | -45.13% |
| Cmdty Rsrch Bureau Index | 2,439 | 2,497 | 2.38% |
| Russell 2000 | | 55 | |
| Russell 3000 | | 12 | |
| NEW YORK FUTURES EX | 11,745 | 7,670 | -34.70% |
| Palladium | 5,872 | 5,728 | -2.45% |
| Platinum | 17,707 | 17,764 | 0.32% |
| No. 2 Heating Oil, NY | 72,564 | 63,427 | -12.59% |
| Unleaded Reg Gas. NY | 27,100 | 38,968 | 43.79% |
| Crude Oil | 121,248 | 208,259 | 71.76% |
| Propane | | 1,292 | |
| NEW YORK MERCANTILE EX | 244,491 | 335,438 | 37.20% |
| Rice | 272 | 2,572 | 845.59% |
| CHICAGO RICE & COTTON EX | 272 | 2,572 | 845.59% |
| TOTAL | 2,040,009 | 2,385,841 | 16.95% |

2/26/88 AS040-4/4

# OPEN INTEREST REPORT

JANUARY 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

## OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | JANUARY 1987 | JANUARY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 28,043 | 39,019 | 39.14% |
| Corn | 134,786 | 146,912 | 9.00% |
| Oats | 7,084 | 8,008 | 13.04% |
| Soybeans | 76,740 | 116,005 | 51.17% |
| Soybean Oil | 85,826 | 85,655 | -0.20% |
| Soybean Meal | 64,057 | 62,315 | -2.72% |
| Silver (1,000 oz) | 12,937 | 11,889 | -8.10% |
| Silver (5,000 oz) | | 160 | |
| Gold(kilo) | 1,449 | 1,558 | 7.52% |
| Gold (100 oz) | | 473 | |
| GNMA Mrtges, CDR | 1,173 | 0 | -100.00% |
| Corporate Bond Index | | 15 | |
| T-Bonds | 283,663 | 312,041 | 10.00% |
| T-Notes (6 1/2-10 year) | 57,550 | 76,815 | 33.48% |
| Municipal Bond | 5,889 | 14,276 | 142.42% |
| MMI Maxi | 7,389 | 2,080 | -71.85% |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 766,586 | 877,221 | 14.43% |
| Wheat | 15,025 | 25,738 | 71.30% |
| Value Line Index | 10,822 | 1,451 | -86.59% |
| Mini Value Line | 342 | 93 | -72.81% |
| KANSAS CITY BD OF TRADE | 26,189 | 27,282 | 4.17% |
| Coffee "C" | 15,679 | 22,724 | 44.93% |
| Sugar #11 | 105,733 | 155,823 | 47.37% |
| Sugar #14 | 7,320 | 7,852 | 7.27% |
| White Sugar | | 439 | |
| Cocoa (10 M tons) | 24,868 | 28,603 | 15.02% |
| CPIW | 8 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 153,608 | 215,441 | 40.25% |

| | JANUARY 1987 | JANUARY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 7,567 | 3,122 | -58.74% |
| Corn (1,000 bu) | 10,844 | 7,857 | -27.55% |
| Oats (1,000 bu) | 122 | 95 | -22.13% |
| Soybeans (1,000 bu) | 4,839 | 5,785 | 19.55% |
| Soybean Meal New | 220 | 482 | 119.09% |
| Soybean Meal Old | 4 | | -100.00% |
| Live Cattle (20,000#) | 499 | 731 | 46.49% |
| Live Hogs (15,000#) | 1,955 | 893 | -54.32% |
| New York Silver | 213 | 298 | 39.91% |
| New York Gold | 339 | 266 | -21.53% |
| Platinum | 60 | 74 | 23.33% |
| Copper | 0 | 0 | |
| Copper High Grade | 3 | 0 | -100.00% |
| T-Bonds ($50,000) | 2,142 | 6,128 | 186.09% |
| T-Bills ($500,000) | 213 | 523 | 145.54% |
| British Pound | 186 | 85 | -54.30% |
| Swiss Franc | 634 | 686 | 8.20% |
| Deutschemark | 563 | 290 | -48.49% |
| Japanese Yen | 383 | 190 | -50.39% |
| Canadian Dollar | 87 | 89 | 2.30% |
| MIDAMERICA COMMODITY EX | 30,873 | 27,594 | -10.62% |
| Live Hogs (30,000#) | 26,472 | 29,251 | 10.50% |
| Pork Bellies (38,000#) | 10,911 | 10,499 | -3.78% |
| Live Cattle | 74,535 | 82,663 | 10.90% |
| Feeder Cattle | 12,633 | 20,906 | 65.49% |
| Lumber | 6,777 | 6,356 | -6.21% |
| T-Bills (90-day) | 46,128 | 23,239 | -49.62% |
| Domestic CD (90-day) | 19 | 0 | -100.00% |
| Eurodollar (3-month) | 256,641 | 339,608 | 32.33% |
| European Currency Unit | 6 | 0 | -100.00% |
| Gold | | 113 | |
| British Pound | 27,615 | 36,094 | 30.70% |
| Canadian Dollar | 23,106 | 25,446 | 10.13% |
| Deutschemark | 60,164 | 36,616 | -39.14% |
| Japanese Yen | 32,164 | 54,303 | 68.83% |
| Swiss Franc | 33,581 | 28,279 | -15.79% |
| French Franc | 493 | 102 | -79.31% |
| Australian Dollar | 1,687 | 872 | -48.31% |
| S&P 500 Index | 107,929 | 118,583 | 9.87% |
| CHICAGO MERCANTILE EX | 720,861 | 812,930 | 12.77% |

| | JANUARY 1987 | JANUARY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,946 | 8,687 | 75.64% |
| White Wheat (5,000 bu) | 17 | 85 | 400.00% |
| High Fructose Corn Syrup | | 1 | |
| MINNEAPOLIS GRAIN EX | 4,963 | 8,773 | 76.77% |
| Copper | 75,844 | 44,423 | -41.43% |
| Silver (5,000 oz) | 95,672 | 79,470 | -16.93% |
| Gold (100 oz) | 130,078 | 146,192 | 12.39% |
| Aluminum | 828 | 293 | -64.61% |
| Moody's Index | | 1 | |
| COMMODITY EXCHANGE | 302,422 | 270,379 | -10.60% |
| Five Year Treasury Index | | 7,347 | |
| Cotton #2 | 26,077 | 38,121 | 46.19% |
| Orange Jce, Fzn Conc | 9,916 | 12,529 | 26.35% |
| Propane | 253 | 0 | -100.00% |
| European Currency Unit | 1,727 | 1,221 | -29.30% |
| Dollar Index | 2,582 | 6,336 | 145.39% |
| NEW YORK COTTON & CITRUS | 40,555 | 65,554 | 61.64% |
| NYSE Composite Index | 11,893 | 5,385 | -54.72% |
| Cmdty Rsrch Bureau Index | 2,831 | 3,061 | 8.12% |
| Russell 2000 | | 35 | |
| Russell 3000 | | 12 | |
| NEW YORK FUTURES EX | 14,724 | 8,493 | -42.32% |
| Palladium | 6,459 | 6,178 | -4.35% |
| Platinum | 16,490 | 20,135 | 22.10% |
| No. 2 Heating Oil, NY | 64,374 | 55,138 | -14.35% |
| Unleaded Gasoline, NY | 30,693 | 43,653 | 42.22% |
| Crude Oil | 134,716 | 201,833 | 49.82% |
| Propane | | 1,013 | |
| NEW YORK MERCANTILE EX | 252,732 | 327,950 | 29.76% |
| Rice, Rough | 338 | 3,016 | 792.31% |
| CHICAGO RICE & COTTON EX | 338 | 3,016 | 792.31% |
| TOTAL | 2,313,851 | 2,644,633 | 14.30% |

3/8/88 A5040-4A

# OPEN INTEREST REPORT

FEBRUARY 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | FEBRUARY 1987 | FEBRUARY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 25,913 | 38,874 | 50.02% |
| Corn | 141,109 | 155,503 | 10.20% |
| Oats | 7,146 | 7,936 | 11.06% |
| Soybeans | 72,739 | 123,137 | 69.29% |
| Soybean Oil | 77,627 | 87,700 | 12.98% |
| Soybean Meal | 70,403 | 61,246 | -13.01% |
| Silver (1,000 oz) | 11,972 | 11,055 | -7.66% |
| Silver (5,000 oz) | | 239 | |
| Gold (kilo) | 1,506 | 2,570 | 70.65% |
| Gold (100 oz) | | 506 | |
| GNMA Mrtges, CDR | 1,170 | 0 | -100.00% |
| Corporate Bond Index | | 15 | |
| T-Bonds | 253,319 | 315,522 | 24.56% |
| T-Notes (6 1/2-10 year) | 50,769 | 73,883 | 45.53% |
| Municipal Bond | 7,386 | 18,038 | 144.22% |
| MMI Maxi | 0 | 3,000 | |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 721,059 | 899,224 | 24.71% |
| Wheat | 18,533 | 22,223 | 19.91% |
| Value Line Index | 11,323 | 1,804 | -84.07% |
| Mini Value Line | 251 | 122 | -51.39% |
| KANSAS CITY BD OF TRADE | 30,107 | 24,149 | -19.79% |
| Coffee "C" | 16,881 | 26,352 | 56.10% |
| Sugar #11 | 95,869 | 132,683 | 38.40% |
| Sugar #14 | 6,661 | 6,790 | 1.94% |
| White Sugar | | 184 | |
| Cocoa (10 M tons) | 23,444 | 29,088 | 24.07% |
| CPIW | 9 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 142,864 | 195,097 | 36.56% |

| | FEBRUARY 1987 | FEBRUARY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 3,595 | 5,549 | 54.35% |
| Corn (1,000 bu) | 9,749 | 8,905 | -8.66% |
| Oats (1,000 bu) | 122 | 892 | 631.15% |
| Soybeans (1,000 bu) | 6,598 | 10,204 | 54.65% |
| Soybean Meal New | 214 | 520 | 142.99% |
| Soybean Meal Old | 4 | 0 | -100.00% |
| Live Cattle (20,000#) | 622 | 939 | 50.96% |
| Live Hogs (15,000#) | 1,491 | 835 | -44.00% |
| New York Silver | 223 | 278 | 24.66% |
| New York Gold | 422 | 348 | -17.54% |
| Platinum | 89 | 78 | -12.36% |
| Copper | 0 | 0 | |
| Copper High Grade | 1 | 0 | -100.00% |
| T-Bonds ($50,000) | 1,440 | 3,542 | 145.97% |
| T-Bills ($500,000) | 258 | 657 | 154.65% |
| British Pound | 116 | 95 | -18.10% |
| Swiss Franc | 860 | 952 | 10.70% |
| Deutschemark | 649 | 291 | -55.16% |
| Japanese Yen | 320 | 240 | -25.00% |
| Canadian Dollar | 129 | 71 | -44.96% |
| MIDAMERICA COMMODITY EX | 26,902 | 34,396 | 27.86% |
| Live Hogs (30,000#) | 29,973 | 30,540 | 1.89% |
| Pork Bellies (38,000#) | 9,964 | 12,944 | 29.91% |
| Live Cattle | 91,671 | 101,448 | 10.67% |
| Feeder Cattle | 16,111 | 21,390 | 32.77% |
| Lumber | 6,554 | 6,213 | -5.20% |
| T-Bills (90-day) | 48,450 | 23,153 | -52.21% |
| Domestic CD (90-day) | 36 | 0 | -100.00% |
| Eurodollar (3-month) | 255,573 | 363,758 | 42.33% |
| European Currency Unit | 15 | 0 | -100.00% |
| Gold | | 5 | |
| British Pound | 41,391 | 43,301 | 4.61% |
| Canadian Dollar | 24,837 | 23,411 | -5.74% |
| Deutschemark | 57,902 | 47,177 | -18.52% |
| Japanese Yen | 31,988 | 61,820 | 93.26% |
| Swiss Franc | 36,210 | 32,494 | -10.26% |
| French Franc | 355 | 102 | -71.27% |
| Australian Dollar | 2,461 | 1,013 | -58.84% |
| S&P 500 Index | 123,021 | 122,741 | -0.23% |
| CHICAGO MERCANTILE EX | 776,512 | 891,510 | 14.81% |

| | FEBRUARY 1987 | FEBRUARY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,681 | 6,623 | 41.49% |
| White Wheat (5,000 bu) | 0 | 18 | |
| High Fructose Corn Syrup | | 1 | |
| MINNEAPOLIS GRAIN EX | 4,681 | 6,642 | 41.89% |
| Copper | 77,526 | 34,598 | -55.37% |
| Silver (5,000 oz) | 89,438 | 71,002 | -20.61% |
| Gold (100 oz) | 140,016 | 158,223 | 13.00% |
| Aluminum | 722 | 267 | -63.02% |
| Moody's Index | | 1 | |
| COMMODITY EXCHANGE | 307,702 | 264,091 | -14.17% |
| Five Year Treasury Note | | 9,662 | |
| Cotton #2 | 23,482 | 32,200 | 37.13% |
| Orange Jce, Fzn Conc | 11,336 | 16,641 | 46.80% |
| European Currency Unit | 1,736 | 1,231 | -29.09% |
| Dollar Index | 3,403 | 3,394 | -0.26% |
| NEW YORK COTTON & CITRUS | 39,957 | 63,128 | 57.99% |
| NYSE Composite Index | 13,228 | 6,033 | -54.39% |
| Cmdty Rsrch Bureau Index | 2,710 | 2,805 | 3.51% |
| Russell 2000 | | 33 | |
| Russell 3000 | | 0 | |
| NEW YORK FUTURES EX | 13,228 | 8,871 | -32.94% |
| Palladium | 6,503 | 6,426 | -1.18% |
| Platinum | 16,741 | 19,237 | 14.91% |
| No. 2 Heating Oil, NY | 53,307 | 48,366 | -9.27% |
| Unleaded Gasoline, NY | 36,605 | 42,811 | 16.95% |
| Crude Oil | 147,632 | 198,951 | 34.76% |
| Propane | | 1,021 | |
| NEW YORK MERCANTILE EX | 260,788 | 316,812 | 21.48% |
| Rice, Rough | 260 | 2,952 | 1035.38% |
| CHICAGO RICE & COTTON EX | 260 | 2,952 | 1035.38% |
| TOTAL | 2,324,060 | 2,706,872 | 16.47% |

4/12/88 A 5040-41 A

# OPEN INTEREST REPORT

MARCH 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

OPEN INTEREST OF LAST TRADING DAY

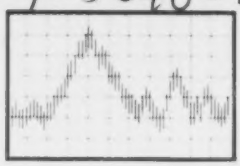
Contact: Toby Taylor
202-466-5460

| | MARCH 1987 | MARCH 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 30,997 | 44,845 | 44.68% |
| Corn | 143,792 | 164,789 | 14.60% |
| Oats | 6,374 | 8,217 | 28.91% |
| Soybeans | 82,836 | 127,270 | 53.64% |
| Soybean Oil | 73,653 | 85,335 | 15.86% |
| Soybean Meal | 63,315 | 61,276 | -3.22% |
| Silver (1,000 oz) | 13,718 | 10,299 | -24.92% |
| Silver (5,000 oz) | | 107 | |
| Gold (kilo) | 1,893 | 1,848 | -2.38% |
| Gold (100 oz) | | 408 | |
| GNMA Mrtges, CDR | 1,169 | 0 | -100.00% |
| Corporate Bond Index | | 0 | |
| T-Bonds | 235,112 | 310,913 | 32.24% |
| T-Notes (6 1/2-10 year) | 56,048 | 71,406 | 27.40% |
| Municipal Bond | 12,387 | 17,892 | 44.44% |
| MMI Maxi | 6,137 | 6,168 | 0.51% |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 727,431 | 910,773 | 25.20% |
| Wheat | 17,564 | 21,629 | 23.14% |
| Value Line Index | 7,118 | 2,990 | -57.99% |
| Mini Value Line | 308 | 127 | -58.77% |
| KANSAS CITY BD OF TRADE | 24,990 | 24,746 | -0.98% |
| Coffee "C" | 18,811 | 23,017 | 22.36% |
| Sugar #11 | 90,775 | 137,240 | 51.19% |
| Sugar #14 | 6,626 | 6,736 | 1.66% |
| White Sugar | | 184 | |
| Cocoa (10 M tons) | 23,169 | 33,806 | 45.91% |
| CPIW | 9 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 139,390 | 200,983 | 44.19% |

| | MARCH 1987 | MARCH 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 4,717 | 9,728 | 106.23% |
| Corn (1,000 bu) | 5,880 | 10,654 | 81.19% |
| Oats (1,000 bu) | 74 | 265 | 258.11% |
| Soybeans (1,000 bu) | 7,978 | 10,425 | 30.67% |
| Soybean Meal New | 168 | 539 | 220.83% |
| Soybean Meal Old | 0 | 0 | |
| Live Cattle (20,000#) | 699 | 943 | 34.91% |
| Live Hogs (15,000#) | 2,241 | 960 | -57.16% |
| New York Silver | 239 | 285 | 19.25% |
| New York Gold | 403 | 296 | -26.55% |
| Platinum | 109 | 45 | -58.72% |
| Copper | 0 | 0 | |
| Copper High Grade | 1 | 0 | -100.00% |
| T-Bonds ($50,000) | 1,343 | 4,526 | 237.01% |
| T-Bills ($500,000) | 411 | 568 | 38.20% |
| British Pound | 105 | 76 | -27.62% |
| Swiss Franc | 505 | 660 | 30.69% |
| Deutschemark | 592 | 198 | -66.55% |
| Japanese Yen | 311 | 229 | -26.37% |
| Canadian Dollar | 175 | 119 | -32.00% |
| MIDAMERICA COMMODITY EX | 25,951 | 40,516 | 56.13% |
| Live Hogs (30,000#) | 29,961 | 29,212 | -2.50% |
| Pork Bellies (38,000#) | 11,939 | 13,038 | 9.21% |
| Live Cattle | 89,788 | 106,864 | 19.02% |
| Feeder Cattle | 15,232 | 19,572 | 28.49% |
| Lumber | 6,847 | 5,963 | -12.91% |
| T-Bills (90-day) | 38,645 | 22,591 | -41.54% |
| Domestic CD (90-day) | 36 | 0 | -100.00% |
| Eurodollar (3-month) | 235,989 | 336,921 | 42.77% |
| European Currency Unit | 10 | 0 | -100.00% |
| Gold | | 2 | |
| British Pound | 37,799 | 45,691 | 20.88% |
| Canadian Dollar | 27,963 | 24,339 | -12.96% |
| Deutschemark | 41,702 | 35,369 | -15.19% |
| Japanese Yen | 43,282 | 53,572 | 23.77% |
| Swiss Franc | 29,102 | 24,835 | -14.66% |
| French Franc | 179 | 64 | -64.25% |
| Australian Dollar | 1,975 | 876 | -55.65% |
| S&P 500 Index | 97,673 | 110,129 | 12.75% |
| CHICAGO MERCANTILE EX | 708,122 | 829,038 | 17.08% |

| | MARCH 1987 | MARCH 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 3,542 | 5,284 | 49.18% |
| White Wheat (5,000 bu) | 0 | 0 | |
| High Fructose Corn Syrup | | 0 | |
| MINNEAPOLIS GRAIN EX | 3,542 | 5,284 | 49.18% |
| Copper | 76,775 | 40,060 | -47.82% |
| Silver (5,000 oz) | 100,751 | 68,708 | -31.80% |
| Gold (100 oz) | 156,832 | 148,310 | -5.43% |
| Aluminum | 985 | 327 | -66.80% |
| Moody's Index | | 0 | |
| COMMODITY EXCHANGE | 335,343 | 257,405 | -23.24% |
| Five Year Treasury Note | | 8,243 | |
| Cotton #2 | 23,190 | 30,164 | 30.07% |
| Orange Jce, Fzn Conc | 9,318 | 15,863 | 70.24% |
| European Currency Unit | 1,162 | 1,399 | 20.40% |
| Dollar Index | 4,530 | 5,066 | 11.83% |
| NEW YORK COTTON & CITRUS | 38,200 | 60,735 | 58.99% |
| NYSE Composite Index | 13,007 | 6,800 | -47.72% |
| Cmdty Rsrch Bureau Index | 2,349 | 2,598 | 10.60% |
| Russell 2000 | | 3 | |
| Russell 3000 | | 0 | |
| NEW YORK FUTURES EX | 15,356 | 9,401 | -38.78% |
| Palladium | 6,778 | 6,389 | -5.74% |
| Platinum | 19,771 | 17,534 | -11.31% |
| No. 2 Heating Oil, NY | 46,624 | 44,201 | -5.20% |
| Unleaded Gasoline, NY | 44,056 | 46,096 | 4.63% |
| Crude Oil | 158,154 | 196,192 | 24.05% |
| Propane | | 950 | |
| NEW YORK MERCANTILE EX | 275,383 | 311,362 | 13.07% |
| Rice, Rough | 309 | 2,486 | 704.53% |
| CHICAGO RICE & COTTON EX | 309 | 2,486 | 704.53% |
| TOTAL | 2,294,017 | 2,652,729 | 15.64% |

5/10/88 A5040-4



FIA

# OPEN INTEREST REPORT APRIL 1988

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## OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

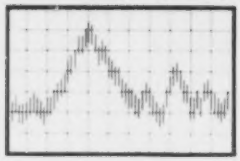
| | APRIL 1987 | APRIL 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 29,957 | 38,391 | 28.15% |
| Corn | 138,161 | 155,502 | 12.55% |
| Oats | 5,656 | 8,911 | 57.55% |
| Soybeans | 89,094 | 140,345 | 57.52% |
| Soybean Oil | 77,508 | 91,026 | 17.44% |
| Soybean Meal | 67,842 | 70,676 | 4.18% |
| Silver (1,000 oz) | 14,861 | 10,581 | -28.80% |
| Silver (5,000 oz) | | 92 | |
| Gold (kilo) | 1,652 | 1,631 | -1.27% |
| Gold (100 oz) | | 754 | |
| GNMA Mrtges, CDR | 1,169 | | -100.00% |
| Corporate Bond Index | | | |
| T-Bonds | 327,190 | 345,027 | 5.45% |
| T-Notes (6 1/2-10 year) | 66,870 | 76,681 | 14.67% |
| Municipal Bond | 20,221 | 16,466 | -18.57% |
| MMI Maxi | 12,882 | 6,224 | -51.68% |
| Institutional Index | | | |
| CHICAGO BD OF TRADE | 853,063 | 962,307 | 12.81% |
| Wheat | 18,338 | 20,142 | 9.84% |
| Value Line Index | 7,331 | 3,110 | -57.58% |
| Mini Value Line | 327 | 204 | -37.61% |
| KANSAS CITY BD OF TRADE | 25,996 | 23,456 | -9.77% |
| Coffee "C" | 21,898 | 20,830 | -4.88% |
| Sugar #11 | 95,034 | 123,493 | 29.95% |
| Sugar #14 | 6,057 | 6,390 | 5.50% |
| White Sugar | | | |
| Cocoa (10 M tons) | 23,313 | 33,799 | 44.98% |
| CPIW | 4 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 146,306 | 184,512 | 26.11% |

| | APRIL 1987 | APRIL 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 3,168 | 6,296 | 98.74% |
| Corn (1,000 bu) | 9,300 | 8,985 | -3.39% |
| Oats (1,000 bu) | 70 | 272 | 288.57% |
| Soybeans (1,000 bu) | 16,136 | 10,079 | -37.54% |
| Soybean Meal New | 195 | 556 | 185.13% |
| Soybean Meal Old | 0 | 0 | |
| Live Cattle (20,000#) | 583 | 777 | 33.28% |
| Live Hogs (15,000#) | 1,996 | 723 | -63.78% |
| New York Silver | 443 | 337 | -23.93% |
| New York Gold | 503 | 271 | -46.12% |
| Platinum | 319 | 45 | -85.89% |
| Copper | 0 | 0 | |
| Copper High Grade | 1 | 0 | -100.00% |
| T-Bonds ($50,000) | 3,939 | 6,305 | 60.07% |
| T-Bills ($500,000) | 209 | 420 | 100.96% |
| British Pound | 120 | 81 | -32.50% |
| Swiss Franc | 490 | 557 | 13.67% |
| Deutschemark | 730 | 340 | -53.42% |
| Japanese Yen | 313 | 217 | -30.67% |
| Canadian Dollar | 168 | 156 | -7.14% |
| MIDAMERICA COMMODITY EX | 38,683 | 36,417 | -5.86% |
| Live Hogs (30,000#) | 30,406 | 27,844 | -8.43% |
| Pork Bellies (38,000#) | 15,813 | 17,532 | 10.87% |
| Live Cattle | 90,237 | 88,267 | -2.18% |
| Feeder Cattle | 16,428 | 16,731 | 1.84% |
| Lumber | 6,263 | 6,192 | -1.13% |
| T-Bills (90-day) | 32,996 | 27,997 | -15.15% |
| Domestic CD (90-day) | 0 | 0 | |
| Eurodollar (3-month) | 281,504 | 408,563 | 45.14% |
| European Currency Unit | 5 | 0 | -100.00% |
| Gold | | 2 | |
| British Pound | 40,247 | 42,376 | 5.29% |
| Canadian Dollar | 24,537 | 25,940 | 5.72% |
| Deutschemark | 46,982 | 40,603 | -13.58% |
| Japanese Yen | 47,410 | 43,499 | -8.25% |
| Swiss Franc | 31,854 | 27,511 | -13.63% |
| French Franc | 242 | 432 | 78.51% |
| Australian Dollar | 1,939 | 1,309 | -32.49% |
| S&P 500 Index | 121,860 | 116,738 | -4.20% |
| CHICAGO MERCANTILE EX | 788,723 | 891,536 | 13.04% |

| | APRIL 1987 | APRIL 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,545 | 7,079 | 55.75% |
| White Wheat (5,000 bu) | 0 | 8 | |
| High Fructose Corn Syrup | 232 | 0 | -100.00% |
| MINNEAPOLIS GRAIN EX | 4,777 | 7,087 | 48.36% |
| Copper | 67,052 | 30,434 | -54.61% |
| Silver (5,000 oz) | 108,882 | 62,356 | -42.73% |
| Gold (100 oz) | 175,437 | 154,184 | -12.11% |
| Aluminum | 883 | 320 | -63.76% |
| Moody's Index | | 0 | |
| COMMODITY EXCHANGE | 352,254 | 247,294 | -29.80% |
| Five Year Treasury Note | | 7,472 | |
| Cotton #2 | 25,753 | 26,656 | 3.51% |
| Orange Jce, Fzn Conc | 9,265 | 13,403 | 44.66% |
| European Currency Unit | 1,852 | 1,482 | -19.98% |
| Dollar Index | 5,178 | 6,840 | 32.10% |
| NEW YORK COTTON & CITRUS | 42,048 | 55,853 | 32.83% |
| NYSE Composite Index | 14,682 | 6,968 | -52.54% |
| Cmdty Rsrch Bureau Index | 2,850 | 2,786 | -2.25% |
| Russell 2000 | | 3 | |
| Russell 3000 | | 0 | |
| NEW YORK FUTURES EX | 14,682 | 9,757 | -33.54% |
| Palladium | 7,707 | 6,240 | -19.03% |
| Platinum | 19,699 | 15,535 | -21.14% |
| No. 2 Heating Oil, NY | 42,902 | 46,143 | 7.55% |
| Unleaded Gasoline, NY | 36,397 | 45,012 | 23.67% |
| Crude Oil | 147,705 | 180,557 | 22.24% |
| Propane | | 1,204 | |
| NEW YORK MERCANTILE EX | 254,410 | 294,691 | 15.83% |
| Rice, Rough | 478 | 2,127 | 344.98% |
| CHICAGO RICE & COTTON EX | 478 | 2,127 | 344.98% |
| TOTAL | 2,521,420 | 2,715,037 | 7.68% |

6/8/88

A5040-4



# OPEN INTEREST REPORT

MAY 1988

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | MAY 1987 | MAY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 31,849 | 46,198 | 45.05% |
| Corn | 125,718 | 182,364 | 45.06% |
| Oats | 5,232 | 8,552 | 63.46% |
| Soybeans | 90,429 | 160,575 | 77.57% |
| Soybean Oil | 81,405 | 86,679 | 6.48% |
| Soybean Meal | 64,661 | 72,303 | 11.82% |
| Silver (1,000 oz) | 15,152 | 12.023 | -20.65% |
| Silver (5,000 oz) | | 110 | |
| Gold (kilo) | 1,747 | 1,283 | -26.56% |
| Gold (100 oz) | | 208 | |
| GNMA Mrtges, CDR | 1,174 | 0 | -100.00% |
| Corporate Bond Index | | 0 | |
| T-Bonds | 238,276 | 358,097 | 50.29% |
| T-Notes (6 1/2-10 year) | 63,978 | 82,973 | 29.69% |
| *T-Notes (5 Year) | | 2,199 | |
| Municipal Bond | 23,522 | 16,536 | -29.70% |
| MMI Maxi | 5,614 | 7,433 | 32.40% |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 748,757 | 1,037,533 | 38.57% |
| Wheat | 28,657 | 22,103 | -22.87% |
| Value Line Index | 6,461 | 3,367 | -47.89% |
| Mini Value Line | 312 | 188 | -39.74% |
| KANSAS CITY BD OF TRADE | 35,430 | 25,658 | -27.58% |
| Coffee "C" | 22,110 | 23,901 | 8.10% |
| Sugar #11 | 92,870 | 150,872 | 62.46% |
| Sugar #14 | 5,695 | 6,748 | 18.49% |
| White Sugar | | 0 | |
| Cocoa (10 M tons) | 25,155 | 35,027 | 39.24% |
| CPIW | 4 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 145,834 | 216,548 | 48.49% |

*Began trading 5/88

| | MAY 1987 | MAY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 7,074 | 6,400 | -9.53% |
| Corn (1,000 bu) | 11,025 | 12,854 | 16.59% |
| Oats (1,000 bu) | 461 | 240 | -47.94% |
| Soybeans (1,000 bu) | 18,221 | 12,358 | -32.18% |
| Soybean Meal New | 205 | 512 | 149.76% |
| Soybean Meal Old | 0 | 0 | |
| Live Cattle (20,000#) | 625 | 698 | 11.68% |
| Live Hogs (15,000#) | 2,047 | 971 | -52.56% |
| New York Silver | 430 | 324 | -24.65% |
| New York Gold | 374 | 256 | -31.55% |
| Platinum | 98 | 42 | -57.14% |
| Copper | 0 | 0 | |
| Copper High Grade | 0 | 0 | |
| T-Bonds ($50,000) | 3,209 | 4,798 | 49.52% |
| T-Bills ($500,000) | 146 | 327 | 123.97% |
| British Pound | 135 | 58 | -57.04% |
| Swiss Franc | 366 | 897 | 145.08% |
| Deutschemark | 511 | 451 | -11.74% |
| Japanese Yen | 595 | 170 | -71.43% |
| Canadian Dollar | 111 | 209 | 88.29% |
| MIDAMERICA COMMODITY EX | 45,633 | 41,565 | -8.91% |
| Live Hogs (30,000#) | 35,328 | 35,073 | -0.72% |
| Pork Bellies (38,000#) | 12,506 | 17,847 | 42.71% |
| Live Cattle | 94,846 | 90,617 | -4.46% |
| Feeder Cattle | 13,822 | 13,526 | -2.14% |
| Lumber | 5,946 | 5,125 | -13.81% |
| T-Bills (90-day) | 27,083 | 22,414 | -17.24% |
| Domestic CD (90-day) | 0 | 0 | |
| Eurodollar (3-month) | 294,668 | 449,264 | 52.46% |
| European Currency Unit | 10 | 0 | -100.00% |
| Gold | | 2 | |
| British Pound | 42,731 | 45,172 | 5.71% |
| Canadian Dollar | 25,406 | 29,846 | 17.48% |
| Deutschemark | 52,082 | 66,274 | 27.25% |
| Japanese Yen | 51,681 | 49,763 | -3.71% |
| Swiss Franc | 33,551 | 41,433 | 23.49% |
| French Franc | 419 | 274 | -34.61% |
| Australian Dollar | 1,991 | 8,929 | 348.47% |
| S&P 500 Index | 128,356 | 134,175 | 4.53% |
| CHICAGO MERCANTILE EX | [illegible]6 | 1,009,734 | 23.07% |

| | MAY 1987 | MAY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 5,598 | 11,412 | 103.86% |
| White Wheat (5,000 bu) | 15 | 14 | -6.67% |
| High Fructose Corn Syrup | 325 | 0 | -100.00% |
| MINNEAPOLIS GRAIN EX | 5,938 | 11,426 | 92.42% |
| Copper | 72,441 | 28,841 | -60.19% |
| Silver (5,000 oz) | 93,803 | 71,083 | -24.22% |
| Gold (100 oz) | 150,964 | 146,461 | -2.98% |
| Aluminum | 754 | 229 | -69.63% |
| Moody's Index | | 0 | |
| COMMODITY EXCHANGE | 317,962 | 246,614 | -22.44% |
| 5 Year U.S. Treasury Note | 2,559 | 8,535 | |
| Cotton | 27,990 | 32,811 | 17.22% |
| Orange Juice, Fzn. Conc. | 8,249 | 11,396 | 38.15% |
| European Currency Unit | 2,429 | 1,326 | -45.41% |
| U.S. Dollar Index | 5,293 | 7,296 | 37.84% |
| NEW YORK COTTON & CITRUS | 46,520 | 61,364 | 31.91% |
| NYSE Composite Index | 11,100 | 9,534 | -14.11% |
| Cmdty Rsrch Bureau Index | 3,197 | 3,448 | 7.85% |
| Russell 2000 | | 3 | |
| Russell 3000 | | 0 | |
| NEW YORK FUTURES EX | 14,297 | 12,985 | -9.18% |
| Palladium | 7,711 | 6,907 | -10.43% |
| Platinum | 17,981 | 23,062 | 28.26% |
| No. 2 Heating Oil, NY | 41,538 | 52,477 | 26.33% |
| Unleaded Gasoline, NY | 35,408 | 47,524 | 34.22% |
| Crude Oil | 138,707 | 174,306 | 25.66% |
| Propane | | 988 | |
| NEW YORK MERCANTILE EX | 241,345 | 305,264 | 26.48% |
| Rice, Rough | 548 | 1,857 | 238.87% |
| CHICAGO RICE & COTTON EX | 548 | 1,857 | 238.87% |
| TOTAL | 2,422,690 | 2,970,548 | 22.61% |

7/13/88

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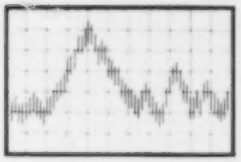

# OPEN INTEREST REPORT

JUNE 1988

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | JUNE 1987 | JUNE 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 34,272 | 59,410 | 73.35% |
| Corn | 118,735 | 235,560 | 98.39% |
| Oats | 4,893 | 9,236 | 88.76% |
| Soybeans | 86,474 | 145,029 | 67.71% |
| Soybean Oil | 88,656 | 91,569 | 3.29% |
| Soybean Meal | 60,709 | 72,411 | 19.28% |
| Silver (1,000 oz) | 15,239 | 10,974 | -27.99% |
| Silver (5,000 oz) | | 113 | |
| Gold (kilo) | 2,260 | 1,118 | -50.53% |
| Gold (100 oz) | | 411 | |
| GNMA Mrtges, CDR | 1,160 | 0 | -100.00% |
| Corporate Bond Index | | | |
| T-Bonds | 255,147 | 379,879 | 48.89% |
| T-Notes (6 1/2-10 year) | 65,632 | 73,920 | 12.63% |
| T-Notes (5 Year) | | 7,866 | |
| Municipal Bond | 19,795 | 11,055 | -44.15% |
| MMI Maxi | 6,028 | 3,086 | -48.81% |
| Institutional Index | | | |
| CHICAGO BD OF TRADE | 759,000 | 1,101,637 | 45.14% |
| Wheat | 17,834 | 26,919 | 50.94% |
| Value Line Index | 4,645 | 1,637 | -64.76% |
| Mini Value Line | 178 | 129 | -27.53% |
| KANSAS CITY BD OF TRADE | 22,657 | 28,685 | 26.61% |
| Coffee "C" | 21,326 | 20,655 | -3.15% |
| Sugar #11 | 93,881 | 162,044 | 72.61% |
| Sugar #14 | 5,915 | 7,083 | 19.75% |
| White Sugar | | | |
| Cocoa (10 M tons) | 25,156 | 38,464 | 52.90% |
| CPIW | 4 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 146,282 | 228,246 | 56.03% |

| | JUNE 1987 | JUNE 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 3,270 | 10,055 | 207.49% |
| Corn (1,000 bu) | 13,094 | 16,299 | 24.48% |
| Oats (1,000 bu) | 162 | 404 | 149.38% |
| Soybeans (1,000 bu) | 9,807 | 12,229 | 24.70% |
| Soybean Meal New | 304 | 568 | 86.84% |
| Soybean Meal Old | 0 | 0 | |
| Live Cattle (20,000#) | 544 | 478 | -12.13% |
| Live Hogs (15,000#) | 1,995 | 676 | -66.12% |
| New York Silver | 325 | 279 | -14.15% |
| New York Gold | 246 | 222 | -9.76% |
| Platinum | 53 | 35 | -33.96% |
| Copper | 0 | 0 | |
| Copper High Grade | 0 | 0 | |
| T-Bonds ($50,000) | 3,504 | 7,467 | 113.10% |
| T-Bills ($500,000) | 110 | 321 | 191.82% |
| * T-Notes | | 57 | |
| British Pound | 54 | 788 | 1359.26% |
| Swiss Franc | 205 | 501 | 144.39% |
| Deutschemark | 333 | 289 | -13.21% |
| Japanese Yen | 281 | 196 | -30.25% |
| Canadian Dollar | 113 | 102 | -9.73% |
| MIDAMERICA COMMODITY EX | 34,400 | 50,966 | 48.16% |
| Live Hogs (30,000#) | 30,485 | 26,335 | -13.61% |
| Pork Bellies (38,000#) | 11,253 | 16,467 | 46.33% |
| Live Cattle | 81,881 | 83,150 | 1.55% |
| Feeder Cattle | 17,697 | 18,478 | 4.41% |
| Lumber | 7,375 | 5,424 | -26.45% |
| T-Bills (90-day) | 24,188 | 20,512 | -15.20% |
| Domestic CD (90-day) | 0 | 0 | |
| Eurodollar (3-month) | 253,004 | 410,653 | 62.31% |
| European Currency Unit | 10 | 0 | -100.00% |
| Gold | 5,100 | 0 | -100.00% |
| British Pound | 33,006 | 16,530 | -49.92% |
| Canadian Dollar | 19,674 | 33,848 | 72.04% |
| Deutschemark | 32,140 | 47,134 | 46.65% |
| Japanese Yen | 27,969 | 42,550 | 52.13% |
| Swiss Franc | 24,351 | 25,519 | 4.80% |
| French Franc | 554 | 15 | -97.29% |
| Australian Dollar | 3,938 | 4,992 | 26.76% |
| S&P 500 Index | 109,452 | 98,175 | -10.30% |
| CHICAGO MERCANTILE EX | 682,077 | 849,782 | 24.59% |

* Contract began trading 6/88

| | JUNE 1987 | JUNE 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 5,925 | 11,414 | 92.64% |
| White Wheat (5,000 bu) | 15 | 32 | 113.33% |
| High Fructose Corn Syrup | 514 | 0 | -100.00% |
| MINNEAPOLIS GRAIN EX | 6,454 | 11,446 | 77.35% |
| Copper | 89,640 | 37,556 | -58.10% |
| Silver (5,000 oz) | 80,745 | 79,431 | -1.63% |
| Gold (100 oz) | 146,960 | 151,645 | 3.19% |
| Aluminum | 661 | 278 | -57.94% |
| Moody's Index | | 0 | |
| COMMODITY EXCHANGE | 318,006 | 268,910 | -15.44% |
| 5 Year U.S. Treasury Note | 5,508 | 6,264 | 13.73% |
| Cotton | 28,140 | 27,979 | -0.57% |
| Orange Juice, Fzn. Conc. | 7,650 | 10,780 | 40.92% |
| European Currency Unit | 990 | 1,178 | 18.99% |
| U.S. Dollar Index | 5,055 | 6,142 | 21.50% |
| NEW YORK COTTON & CITRUS | 47,343 | 52,343 | 10.56% |
| NYSE Composite Index | 9,115 | 6,958 | -23.66% |
| Cmdty Rsrch Bureau Index | 5,628 | 3,595 | -36.12% |
| Russell 2000 | | 0 | |
| Russell 3000 | | 0 | |
| NEW YORK FUTURES EX | 14,743 | 10,553 | -28.42% |
| Palladium | 6,150 | 6,743 | 9.64% |
| Platinum | 17,362 | 21,102 | 21.54% |
| No. 2 Heating Oil, NY | 49,470 | 74,926 | 51.46% |
| Unleaded Gasoline, NY | 32,409 | 55,874 | 72.40% |
| Crude Oil | 167,392 | 192,860 | 15.21% |
| Propane | | 1,108 | |
| NEW YORK MERCANTILE EX | 272,783 | 352,613 | 29.27% |
| Rice, Rough | 595 | 1,745 | 193.28% |
| CHICAGO RICE & COTTON EX | 595 | 1,745 | 193.28% |
| TOTAL | 2,304,340 | 2,956,926 | 28.32% |

8/10/88

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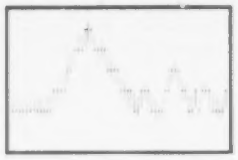

# OPEN INTEREST REPORT

JULY 1988

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | JULY 1987 | JULY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 36,848 | 52,819 | 43.34% |
| Corn | 117,242 | 237,580 | 102.64% |
| Oats | 6,073 | 7,285 | 19.96% |
| Soybeans | 73,605 | 112,261 | 52.52% |
| Soybean Oil | 77,028 | 91,579 | 18.89% |
| Soybean Meal | 51,454 | 73,233 | 42.33% |
| Silver (1,000 oz) | 14,492 | 12,710 | -12.30% |
| Gold (kilo) | 2,666 | 799 | -70.03% |
| Silver (5,000 oz) | | 120 | |
| Gold (100 oz) | | 246 | |
| GNMA Mrtges, CDR | 1,160 | 0 | -100.00% |
| Corporate Bond Index | | 0 | |
| T-Bonds | 290,843 | 472,970 | 62.62% |
| T-Notes (6 1/2-10 year) | 72,255 | 94,607 | 30.93% |
| T-Notes (5 Year) | | 13,024 | |
| MMI Maxi | 8,579 | 2,740 | -68.06% |
| Municipal Bond | 13,283 | 13,994 | 5.35% |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 765,528 | 1,185,967 | 54.92% |
| Wheat | 18,582 | 31,490 | 69.47% |
| Value Line Index | 5,320 | 1,520 | -71.43% |
| Mini Value Line | 292 | 218 | -25.34% |
| KANSAS CITY BD OF TRADE | 24,194 | 33,228 | 37.34% |
| Coffee "C" | 22,936 | 22,636 | -1.31% |
| Sugar #11 | 98,898 | 140,856 | 42.43% |
| Sugar #14 | 5,603 | 10,345 | 84.63% |
| White Sugar | | 0 | |
| Cocoa (10 M tons) | 33,285 | 38,593 | 15.95% |
| CPI-W | 1 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 160,723 | 212,430 | 32.17% |

| | JULY 1987 | JULY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 3,790 | 3,728 | -1.64% |
| Corn (1,000 bu) | 8,832 | 7,008 | -20.65% |
| Oats (1,000 bu) | 543 | 270 | -50.28% |
| Soybeans (1,000 bu) | 9,209 | 10,703 | 16.22% |
| Soybean Meal Old | | 0 | |
| Soybean Meal New | 234 | 635 | 171.37% |
| Live Cattle (20,000#) | 366 | 556 | 51.91% |
| Live Hogs (15,000#) | 1,677 | 531 | -68.34% |
| New York Silver | 328 | 532 | 62.20% |
| New York Gold | 294 | 208 | -29.25% |
| Platinum | 81 | 43 | -46.91% |
| Copper | | 0 | |
| New Copper | | 0 | |
| T-Bonds ($50,000) | 4,690 | 7,568 | 61.36% |
| T-Bills ($500,000) | 246 | 327 | 32.93% |
| T-Notes | | 72 | |
| British Pound | 79 | 853 | 979.75% |
| Swiss Franc | 302 | 670 | 121.85% |
| Deutschemark | 456 | 471 | 3.29% |
| Japanese Yen | 266 | 283 | 6.39% |
| Canadian Dollar | 75 | 128 | 70.67% |
| MIDAMERICA COMMODITY EX | 31,468 | 34,586 | 9.91% |
| Live Hogs (30,000#) | 30,336 | 23,986 | -20.93% |
| Pork Bellies (38,000#) | 11,549 | 12,491 | 8.16% |
| Live Cattle | 75,265 | 76,719 | 1.93% |
| Feeder Cattle | 20,078 | 19,998 | -0.40% |
| Lumber | 6,509 | 6,003 | -7.77% |
| T-Bills (90-day) | 25,041 | 23,169 | -7.48% |
| Domestic CD (90-day) | 0 | 0 | |
| Eurodollar (3-month) | 301,926 | 466,081 | 54.37% |
| European Currency Unit | 9 | 0 | -100.00% |
| Gold | 7,104 | 0 | -100.00% |
| British Pound | 39,754 | 16,199 | -59.25% |
| Canadian Dollar | 19,033 | 30,069 | 57.98% |
| Deutschemark | 42,132 | 52,040 | 23.52% |
| Japanese Yen | 38,334 | 49,262 | 28.51% |
| Swiss Franc | 29,387 | 29,120 | -0.91% |
| French Franc | 792 | 20 | -97.47% |
| Australian Dollar | 4,182 | 5,314 | 27.07% |
| S&P 500 Index | 115,389 | 114,248 | -0.99% |
| CHICAGO MERCANTILE EX | 766,820 | 924,719 | 20.59% |

| | JULY 1987 | JULY 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 6,073 | 9,902 | 63.05% |
| White Wheat (5,000 bu) | 15 | 60 | 300.00% |
| High Fructose Corn Syrup | 264 | 10 | -96.21% |
| MINNEAPOLIS GRAIN EX | 6,352 | 9,972 | 56.99% |
| Copper | 87,353 | 27,437 | -68.59% |
| Silver (5,000 oz) | 88,277 | 83,959 | -4.89% |
| Gold (100 oz) | 150,523 | 139,382 | -7.40% |
| Aluminum | 542 | 204 | -62.36% |
| High Grade Copper | | 5 | |
| Moody's Index | | 0 | |
| COMMODITY EXCHANGE | 326,695 | 250,987 | -23.17% |
| Cotton | 35,719 | 30,250 | -15.31% |
| Orange Juice, Fzn. Conc. | 6,557 | 11,139 | 69.88% |
| U.S. Dollar Index | 4,683 | 6,431 | 37.33% |
| European Currency Unit | 1,294 | 1,186 | -8.35% |
| 5 Year U.S. Treasury Note | 4,883 | 10,281 | 110.55% |
| NEW YORK COTTON EXCHANGE | 53,136 | 59,287 | 11.58% |
| NYSE Composite Index | 13,059 | 6,410 | -50.92% |
| Cmdty Rsrch Bureau Index | 5,739 | 2,449 | -57.33% |
| Russell 2000 | | 0 | |
| Russell 3000 | | 0 | |
| NEW YORK FUTURES EX | 18,798 | 8,859 | -52.87% |
| Palladium | 7,422 | 7,552 | 1.75% |
| Platinum | 20,947 | 18,396 | -12.18% |
| No. 2 Heating Oil, NY | 49,208 | 72,297 | 46.92% |
| Unleaded Reg Gas. NY | 30,398 | 52,794 | 73.68% |
| Crude Oil | 178,226 | 166,719 | -6.46% |
| Propane | | 1,067 | |
| NEW YORK MERCANTILE EX | 286,201 | 318,825 | 11.40% |
| Rice | 686 | 1,825 | 166.03% |
| CHICAGO RICE & COTTON EX | 686 | 1,825 | 166.03% |
| TOTAL | 2,440,601 | 3,040,685 | 24.59% |

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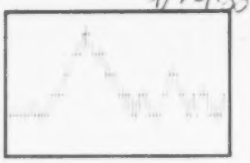
1/14/88



# OPEN INTEREST REPORT

AUGUST 1988

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | AUGUST 1987 | AUGUST 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 40,214 | 57,540 | 43.08% |
| Corn | 113,768 | 224,329 | 97.18% |
| Oats | 7,267 | 6,750 | -7.11% |
| Soybeans | 70,981 | 115,190 | 62.28% |
| Soybean Oil | 68,039 | 86,498 | 27.13% |
| Soybean Meal | 46,696 | 76,836 | 64.55% |
| Silver (1,000 oz) | 13,484 | 12,933 | -4.09% |
| Gold (kilo) | 2,030 | 775 | -61.82% |
| Silver (5,000 oz) | | 114 | |
| Gold (100 oz) | | 266 | |
| GNMA Mrtges, CDR | 1,237 | 0 | -100.00% |
| Corporate Bond Index | | | |
| T-Bonds | 320,233 | 467,256 | 45.91% |
| T-Notes (6 1/2-10 year) | 77,978 | 103,503 | 32.73% |
| T-Notes (5 Year) | | 11,764 | |
| MMI Maxi | 12,079 | 3,002 | -75.15% |
| Municipal Bond | 12,635 | 17,483 | 38.37% |
| Institutional Index | | | |
| CHICAGO BD OF TRADE | 786,641 | 1,184,239 | 50.54% |
| Wheat | 19,794 | 30,735 | 55.27% |
| Value Line Index | 5,596 | 1,346 | -75.95% |
| Mini Value Line | 307 | 157 | -48.86% |
| KANSAS CITY BD OF TRADE | 25,697 | 32,238 | 25.45% |
| Coffee "C" | 25,480 | 23,080 | -9.42% |
| Sugar #11 | 102,087 | 136,770 | 33.97% |
| Sugar #14 | 6,261 | 8,789 | 40.38% |
| White Sugar | | 0 | |
| Cocoa (10 M tons) | 30,588 | 38,283 | 25.16% |
| CPI-W | 0 | 0 | |
| COFFEE SUGAR & COCOA | 164,416 | 206,922 | 25.85% |

| | AUGUST 1987 | AUGUST 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 7,225 | 5,565 | -22.98% |
| Corn (1,000 bu) | 5,817 | 5,553 | -4.54% |
| Oats (1,000 bu) | 483 | 327 | -32.30% |
| Soybeans (1,000 bu) | 6,826 | 9,910 | 45.18% |
| Soybean Meal Old | 0 | | |
| Soybean Meal New | 224 | 645 | 187.95% |
| Live Cattle (20,000#) | 481 | 740 | 53.85% |
| Live Hogs (15,000#) | 1,464 | 599 | -59.08% |
| New York Silver | 313 | 676 | 115.97% |
| New York Gold | 266 | 271 | 1.88% |
| Platinum | 160 | 49 | -69.38% |
| Copper | 0 | 0 | |
| New Copper | 0 | 0 | |
| T-Bonds ($50,000) | 3,997 | 3,477 | -13.01% |
| T-Bills ($500,000) | 287 | 124 | -56.79% |
| T-Notes | | 107 | |
| British Pound | 74 | 698 | 843.24% |
| Swiss Franc | 333 | 886 | 166.07% |
| Deutschemark | 402 | 682 | 69.65% |
| Japanese Yen | 211 | 958 | 354.03% |
| Canadian Dollar | 108 | 133 | 23.15% |
| MIDAMERICA COMMODITY EX | 28,671 | 31,400 | 9.52% |
| Live Hogs (30,000#) | 32,489 | 28,228 | -13.12% |
| Pork Bellies (38,000#) | 6,882 | 12,172 | 76.87% |
| Live Cattle | 85,244 | 84,759 | -0.57% |
| Feeder Cattle | 21,099 | 20,467 | -3.00% |
| Lumber | 7,596 | 6,111 | -19.55% |
| T-Bills (90-day) | 24,562 | 21,411 | -12.83% |
| Eurodollar (3-month) | 344,227 | 551,505 | 60.22% |
| European Currency Unit | 22 | 0 | -100.00% |
| Gold | 3,309 | 0 | -100.00% |
| British Pound | 43,281 | 19,574 | -54.77% |
| Canadian Dollar | 23,449 | 28,513 | 21.60% |
| Deutschemark | 48,534 | 63,215 | 30.25% |
| Japanese Yen | 52,905 | 63,746 | 20.49% |
| Swiss Franc | 31,898 | 35,500 | 11.29% |
| French Franc | 1,333 | 15 | -98.87% |
| Australian Dollar | 4,142 | 6,813 | 64.49% |
| S&P 500 Index | 129,539 | 119,496 | -7.75% |
| CHICAGO MERCANTILE EX | 860,511 | 1,061,525 | 23.36% |

| | AUGUST 1987 | AUGUST 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 5,292 | 8,053 | 52.17% |
| White Wheat (5,000 bu) | 65 | 57 | -12.31% |
| High Fructose Corn Syrup | 42 | 7 | -83.33% |
| MINNEAPOLIS GRAIN EX | 5,399 | 8,117 | 50.34% |
| Copper | 64,979 | 33,668 | -48.19% |
| Silver (5,000 oz) | 82,360 | 76,870 | -6.67% |
| Gold (100 oz) | 148,815 | 142,630 | -4.16% |
| Aluminum | 521 | 218 | -58.16% |
| High Grade Copper | | 108 | |
| Moody's Index | | 0 | |
| COMMODITY EXCHANGE | 296,675 | 253,494 | -14.55% |
| Cotton | 39,148 | 37,102 | -5.23% |
| Orange Juice, Fzn. Conc. | 6,496 | 10,554 | 62.47% |
| U.S. Dollar Index | 4,348 | 5,950 | 36.84% |
| European Currency Unit | 1,809 | 1,206 | -33.33% |
| 5 Year U.S. Treasury Note | 3,903 | 14,314 | 266.74% |
| NEW YORK COTTON EXCHANGE | 55,704 | 69,126 | 24.10% |
| NYSE Composite Index | 18,787 | 7,579 | -59.66% |
| Cmdty Rsrch Bureau Index | 5,453 | 2,954 | -45.83% |
| Russell 2000 | | | |
| Russell 3000 | | | |
| NEW YORK FUTURES EX | 24,240 | 10,533 | -56.55% |
| Palladium | 8,678 | 6,734 | -22.40% |
| Platinum | 22,280 | 17,737 | -20.39% |
| No. 2 Heating Oil, NY | 64,636 | 84,564 | 30.83% |
| Unleaded Reg Gas. NY | 27,244 | 45,251 | 66.10% |
| Crude Oil | 193,788 | 182,877 | -5.63% |
| Propane | 1,001 | 1,221 | 21.98% |
| NEW YORK MERCANTILE EX | 317,627 | 338,384 | 6.54% |
| Rice | 956 | 1,960 | 105.02% |
| CHICAGO RICE & COTTON EX | 956 | 1,960 | 105.02% |
| TOTAL | 2,566,537 | 3,197,938 | 24.60% |

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# OPEN INTEREST REPORT

SEPTEMBER 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202 466-5460

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | SEPTEMBER 1987 | SEPTEMBER 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 41,002 | 71,641 | 74.73% |
| Corn | 125,877 | 235,703 | 87.25% |
| Oats | 6,644 | 6,899 | 3.84% |
| Soybeans | 85,283 | 120,250 | 41.00% |
| Soybean Oil | 66,938 | 83,108 | 24.16% |
| Soybean Meal | 57,538 | 75,458 | 31.14% |
| Silver (1,000 oz) | 13,504 | 11,801 | -12.61% |
| Gold (kilo) | 1,466 | 923 | -37.04% |
| Silver (5,000 oz) | 1,010 | 106 | -89.50% |
| Gold (100 oz) | 607 | 561 | -7.58% |
| GNMA Mrtges, CDR | 1,132 | | -100.00% |
| Corporate Bond Index | | | |
| T-Bonds | 352,343 | 478,649 | 35.85% |
| T-Notes (6 1/2-10 year) | 79,037 | 89,622 | 13.39% |
| T-Notes (5 Year) | | 15,901 | |
| MMI Maxi | 8,866 | 4,125 | -53.47% |
| Municipal Bond | 10,200 | 15,032 | 47.37% |
| Institutional Index | 12 | | -100.00% |
| CHICAGO BD OF TRADE | 851,459 | 1,209,779 | 42.08% |
| Wheat | 19,968 | 171,910 | 760.93% |
| Value Line Index | 3,447 | 1,301 | -62.26% |
| Mini Value Line | 275 | 154 | -44.00% |
| KANSAS CITY BD OF TRADE | 23,690 | 173,365 | 631.81% |
| Coffee "C" | 25,910 | 23,008 | -11.20% |
| Sugar #11 | 96,033 | 121,312 | 26.32% |
| Sugar #14 | 6,560 | 8,302 | 26.55% |
| White Sugar | | 0 | |
| Cocoa (10 M tons) | 32,109 | 38,087 | 18.62% |
| CPI-W | 1 | 0 | -100.00% |
| COFFEE SUGAR & COCOA | 160,613 | 190,709 | 18.74% |

| | SEPTEMBER 1987 | SEPTEMBER 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 7,608 | 6,283 | -17.42% |
| Corn (1,000 bu) | 5,666 | 5,548 | -2.08% |
| Oats (1,000 bu) | 304 | 318 | 4.61% |
| Soybeans (1,000 bu) | 6,526 | 8,431 | 29.19% |
| Soybean Meal Old | | | |
| Soybean Meal New | 215 | 518 | 140.93% |
| Live Cattle (20,000#) | 576 | 685 | 18.92% |
| Live Hogs (15,000#) | 1,430 | 610 | -57.34% |
| New York Silver | 323 | 766 | 137.15% |
| New York Gold | 306 | 293 | -4.25% |
| Platinum | 128 | 41 | -67.97% |
| Copper | | | |
| New Copper | | | |
| T-Bonds ($50,000) | 7,103 | 6,519 | -8.22% |
| T-Bills ($500,000) | 257 | 89 | -65.37% |
| T-Notes | | 72 | |
| British Pound | 81 | 319 | 293.83% |
| Swiss Franc | 267 | 391 | 46.44% |
| Deutschemark | 259 | 280 | 8.11% |
| Japanese Yen | 177 | 423 | 138.98% |
| Canadian Dollar | 73 | 90 | 23.29% |
| MIDAMERICA COMMODITY EX | 31,299 | 31,676 | 1.20% |
| Live Hogs (30,000#) | 32,347 | 27,402 | -15.29% |
| Pork Bellies (38,000#) | 8,829 | 14,613 | 65.51% |
| Live Cattle | 87,859 | 72,772 | -17.17% |
| Feeder Cattle | 21,749 | 18,916 | -13.03% |
| Lumber | 6,841 | 5,323 | -22.19% |
| T-Bills (90-day) | 21,108 | 20,943 | -0.78% |
| Eurodollar (3-month) | 360,993 | 471,897 | 30.72% |
| European Currency Unit | | | |
| Gold | 4,119 | 0 | -100.00% |
| British Pound | 26,290 | 12,790 | -51.35% |
| Canadian Dollar | 21,422 | 17,849 | -16.68% |
| Deutschemark | 31,167 | 36,267 | 16.36% |
| Japanese Yen | 37,058 | 31,690 | -14.49% |
| Swiss Franc | 23,328 | 20,240 | -13.24% |
| French Franc | 866 | 102 | -88.22% |
| Australian Dollar | 1,241 | 1,733 | 39.65% |
| S&P 500 Index | 114,182 | 114,434 | 0.22% |
| CHICAGO MERCANTILE EX | 799,399 | 866,971 | 8.45% |

| | SEPTEMBER 1987 | SEPTEMBER 1988 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 5,242 | 7,480 | 42.69% |
| White Wheat (5,000 bu) | 55 | 41 | -25.45% |
| High Fructose Corn Syrup | 13 | 1 | -92.31% |
| MINNEAPOLIS GRAIN EX | 5,310 | 7,522 | 41.66% |
| Copper | 62,572 | 36,473 | -41.71% |
| Silver (5,000 oz) | 78,573 | 81,903 | 4.24% |
| Gold (100 oz) | 142,634 | 156,546 | 9.75% |
| Aluminum | 554 | 182 | -67.15% |
| High Grade Copper | | 203 | |
| Moody's Index | | 0 | |
| OMMODITY EXCHANGE | 284,333 | 275,307 | -3.17% |
| Cotton | 39,840 | 37,607 | -5.60% |
| Orange Juice, Fzn. Conc. | 7,925 | 8,942 | 12.83% |
| U.S. Dollar Index | 5,308 | 5,041 | -5.03% |
| European Currency Unit | 2,163 | 986 | -54.42% |
| 5 Year U.S. Treasury Note | 5,312 | 13,036 | 145.41% |
| NEW YORK COTTON EXCHANGE | 60,548 | 65,612 | 8.36% |
| NYSE Composite Index | 12,819 | 6,408 | -50.01% |
| Cmdty Rsrch Bureau Index | 4,136 | 2,502 | -39.51% |
| Russell 2000 | 1,533 | 0 | -100.00% |
| Russell 3000 | 2,276 | 0 | -100.00% |
| NEW YORK FUTURES EX | 20,764 | 8,910 | -57.09% |
| Palladium | 7,112 | 6,546 | -7.96% |
| Platinum | 26,233 | 21,333 | -18.68% |
| No. 2 Heating Oil, NY | 65,904 | 88,956 | 34.98% |
| Unleaded Reg Gas. NY | 26,501 | 50,070 | 88.94% |
| Crude Oil | 188,337 | 235,823 | 25.21% |
| Propane | 943 | 1,325 | 40.51% |
| NEW YORK MERCANTILE EX | 315,030 | 404,053 | 28.26% |
| Rice | 2,483 | 2,015 | -18.85% |
| CHICAGO RICE & COTTON EX | 2,483 | 2,015 | -18.85% |
| TOTAL | 2,554,928 | 3,235,919 | 26.65% |